

2018

2018 12 31

2019 3 29

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2019 3 25

2018 1 1 2018 12 31

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	519991	
	2008 6 19	
	1, 274, 545, 343. 23	
	A	E
	CXSLA	-
	519991	006396
	1, 274, 544, 519. 67	823. 56

2018 9 7

A

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2018 9 6

E

	SAA
	800 × 60% × 40%

	021-61009999	010-66060069
	zhouyg@cxfund.com.cn	tgxxpl@abchina.com

	4007005566	95599
	021-61009800	010-68121816

	www.cxfund.com.cn
	28 68 9 F9

§ 3

3.1.1	2018		2017		2016	
	A	E	A	E	A	E
	-215,420,246.50	-63.32	-25,350.59	-	-323,446,827.58	-
	-379,947,871.49	-89.38	135,605,494.06	-	-266,108,761.23	-
	-0.3615	-0.1096	0.3250	-	-0.2859	-
	-20.19%	-10.06%	26.64%	-	-20.24%	-
3.1.2	2018		2017		2016	
	-0.1350	0.1262	0.1369	-	0.1708	-
	1,401,579,896.48	927.51	677,793,008.54	-	565,717,784.75	-
	1.100	1.126	1.483	-	1.171	-

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E

2018 9 7

2018 9 6

E

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A

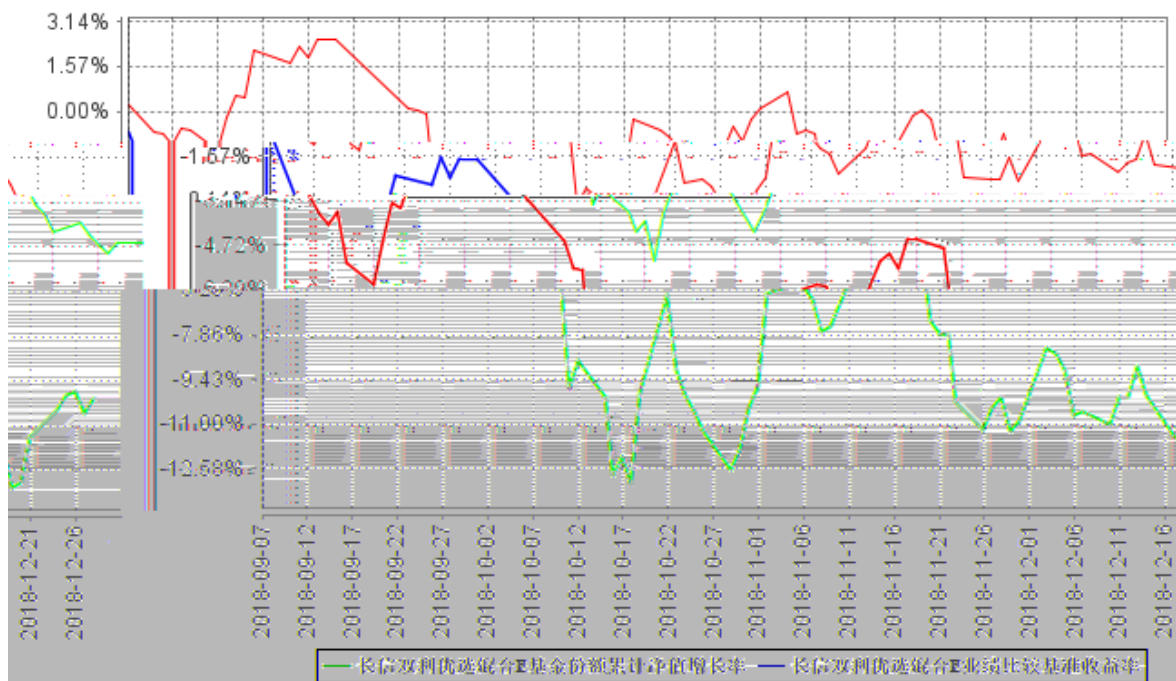
E

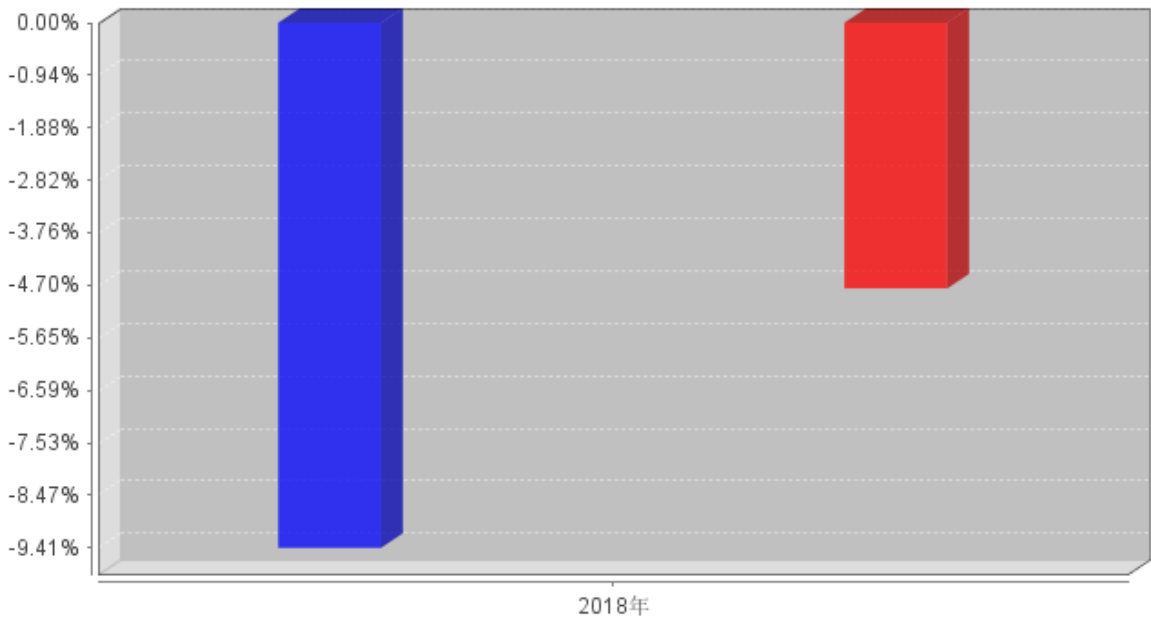
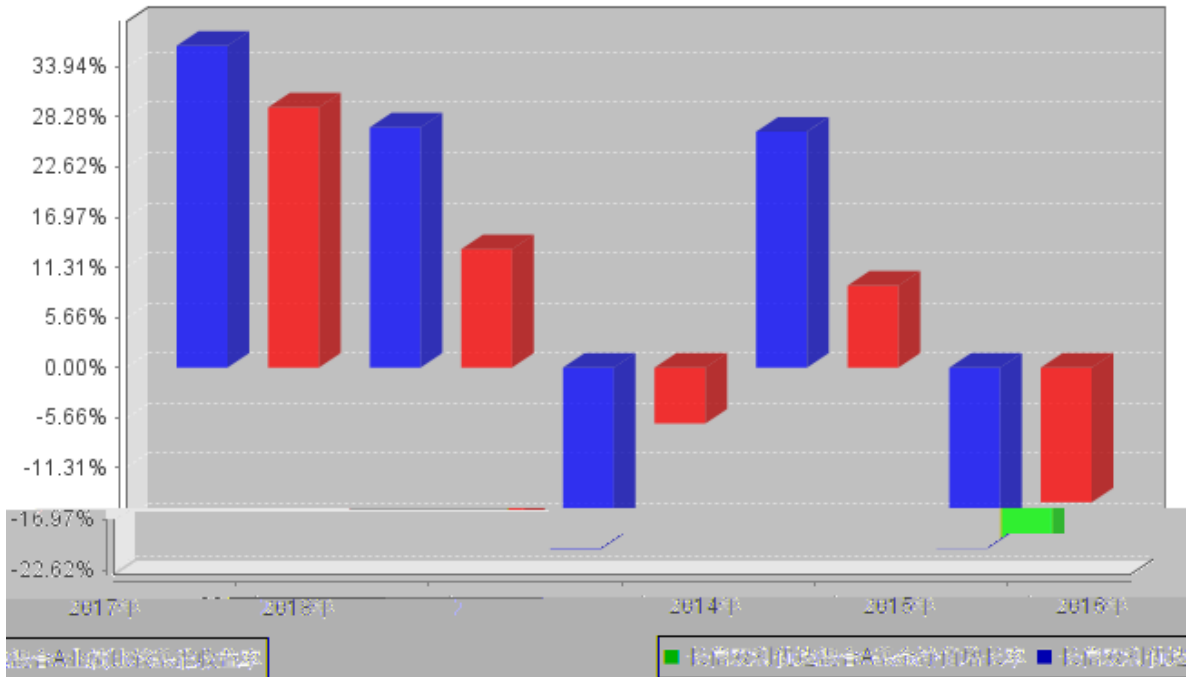
2

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A

	-10.64%	1.58%	-6.93%	0.99%	-3.71%	0.59%
	-18.82%	1.48%	-8.48%	0.89%	-10.34%	0.59%
	-20.19%	1.42%	-15.19%	0.80%	-5.00%	0.62%
	-19.38%	1.38%	-13.17%	0.74%	-6.21%	0.64%
	39.70%					





■ 长信双利优选混合E基金净值增长率 ■ 长信双利优选混合E业绩比较基准收益率

2018年9月7日至2018年12月31日

基金净值增长率: -9.41%

业绩比较基准收益率: -4.70%

A

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2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2018 12 31

64

100

(LOF)

(LOF)

LOF

LOF

500

		2017 3 10	2018 6 4	11	

1

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4

5

5%

		A	1.100		1.839
		A	-20.19%		-15.19%
	E	1.126		1.126	
E		-10.06%		-4.56%	

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2018 1 1 2018 12 31

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2018 12 31

	2018 12 31	2017 12 31
	3,729,619.20	14,532,586.85
	1,771,125.66	2,141,201.68
	682,876.79	547,919.44
	1,389,783,106.46	661,647,054.05
	1,093,558,874.66	526,792,870.75
	-	-
	296,224,231.80	134,854,183.30
	-	-
	-	-
	-	-
	-	-
	2,507,352.31	22,917,550.12
	6,248,110.00	799,790.84
	-	-
	17,674.98	100,858.95
	-	-
	-	-
	1,404,739,865.40	702,686,961.93
	2018 12 31	2017 12 31
	-	-
	-	-
	-	-
	-	-
	-	21,457,253.61
	47,782.22	830,350.53
	1,806,038.50	898,510.47
	301,006.44	149,751.76
	-	-
	556,195.28	1,134,697.65
	48,949.24	43,980.00
	-	-

	-	-
	-	-
	399,069.73	379,409.37
	3,159,041.41	24,893,953.39
	1,274,545,343.23	457,079,838.66
	127,035,480.76	220,713,169.88
	1,401,580,823.99	677,793,008.54

1	20,236,219.11	8,400,013.98
2	3,372,703.19	1,400,002.51
3	-	-
4	8,758,114.67	4,597,325.54
5	-	-
	-	-
6	2,949.12	-
7	339,191.97	316,832.80
-	-379,947,960.87	135,605,494.06
	-	-
-	-379,947,960.87	135,605,494.06

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	457,079,838.66	220,713,169.88	677,793,008.54
	-	-379,947,960.87	-379,947,960.87
-	817,465,504.57	368,847,657.16	1,186,313,161.73
1.	1,302,763,793.14	549,952,957.33	1,852,716,750.47
2.	-485,298,288.57	-181,105,300.17	-666,403,588.74
	-	-82,577,385.41	-82,577,385.41
-	1,274,545,343.23	127,035,480.76	1,401,580,823.99
	2017 1 1 2017 12 31		

	483,170,904.26	82,546,880.49	565,717,784.75
	-	135,605,494.06	135,605,494.06
-	-26,091,065.60	2,560,795.33	-23,530,270.27
1.	357,135,413.52	134,339,536.31	491,474,949.83
2.	-383,226,479.12	-131,778,740.98	-515,005,220.10
	-	-	-
-	457,079,838.66	220,713,169.88	677,793,008.54

7.1 7.4

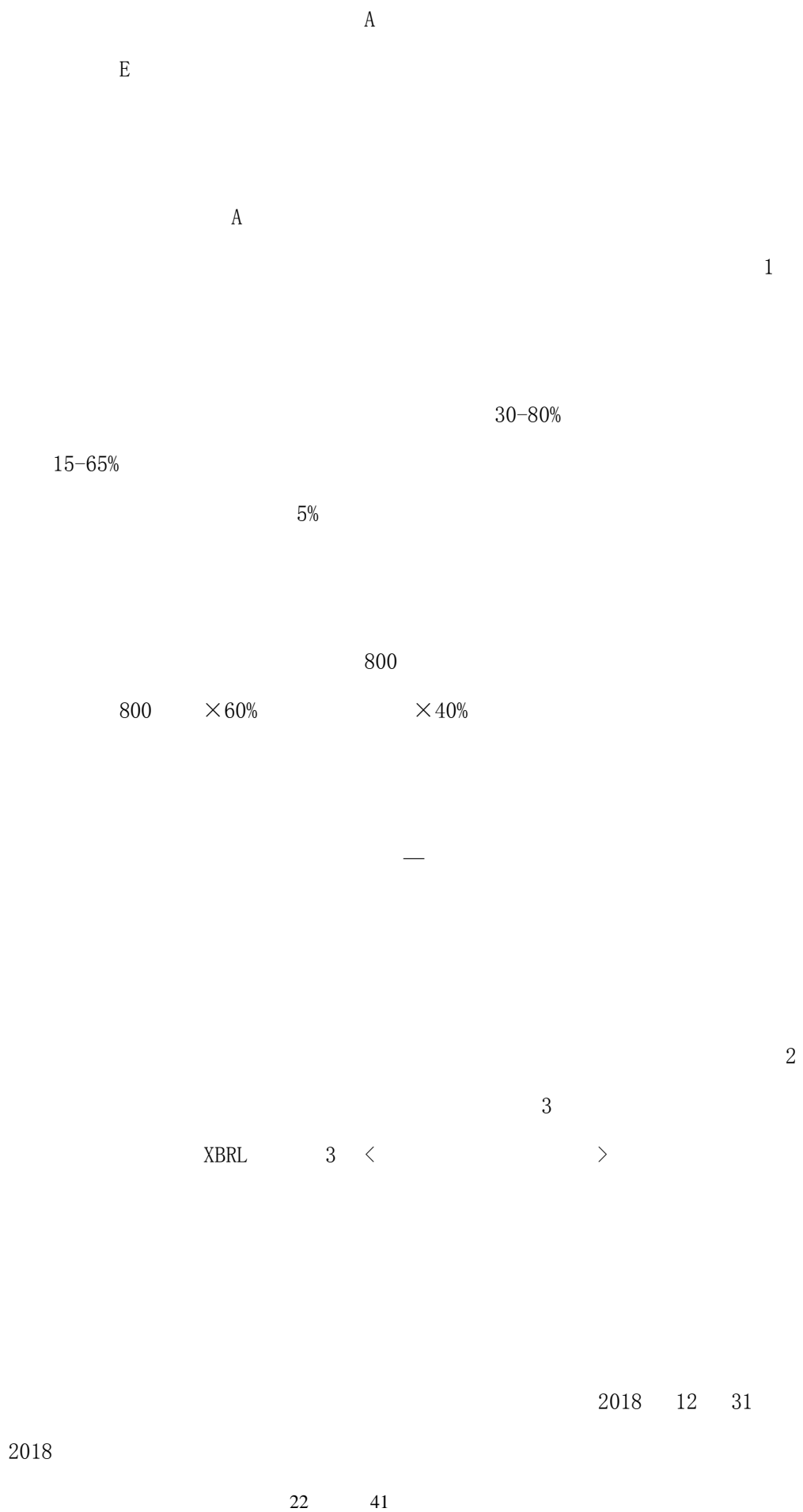
)

2008 357

2008 6 19

511,032,952.17

2018 9 7



[2008]132

2008 10 9

[2012]85

2013 1 1

1 1

1 1 1 50%

1 25% 20%

[2015]101

2015 9 8

1

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[2018]1905

15.15%

2018 12 21

	2018 1 1 31	2018 12 31	2017 1 1	2017 12 31
		20,236,219.11		8,400,013.98
		1,653,320.55		1,996,875.94

1.5%

= $\times 1.5\%$

	2018 1 1 2018 12 31	2017 1 1 2017 12 31
	3,372,703.19	1,400,002.51

0.25%

$$= \quad \times 0.25\%$$

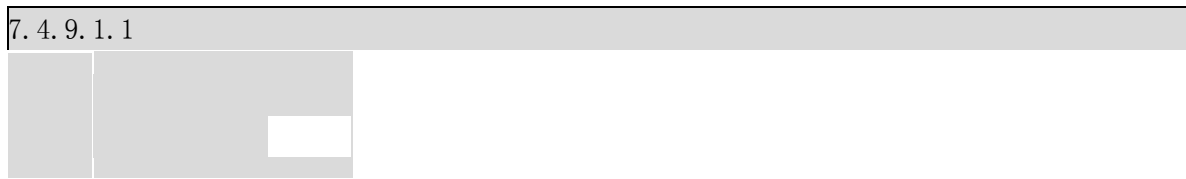
	2018 1 1 2018 12 31	2017 1 1 2017 12 31
	3,729,619.20	441,796.47
		14,532,586.85
		294,758.82

2018 12 31

2017 12 31

2018 12 31

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			%
1		1, 093, 558, 874. 66	77. 85
		1, 093, 558, 874. 66	77. 85
2		-	-
3		296, 224, 231. 80	21. 09
		296, 224, 231. 80	21. 09
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		5, 500, 744. 86	0. 39
8		9, 456, 014. 08	0. 67
9		1, 404, 739, 865. 40	100. 00

A		-	-
B		-	-
C		480, 239, 818. 43	34. 26
D		-	-
E		-	-
F		209, 622, 764. 90	14. 96
G		-	-
H		-	-
I		348, 482, 036. 11	24. 86
J		50, 145. 80	0. 00
K		-	-
L		-	-
M		55, 164, 109. 42	3. 94

N			-	-
O			-	-
P			-	-
Q			-	-
R			-	-
S			-	-
			1, 093, 558, 874. 66	78. 02

1	601877		5, 281, 218	128, 016, 724. 32	9. 13
2	603708		5, 326, 100	107, 001, 349. 00	7. 63
3	601933		13, 039, 570	102, 621, 415. 90	7. 32
4	300383		7, 517, 869	95, 251, 400. 23	6. 80
5	300454		1, 009, 981	90, 494, 297. 60	6. 46
6	603039		1, 246, 198	90, 100, 115. 40	6. 43
7	600271		3, 424, 457	78, 385, 820. 73	5. 59
8	300596		2, 374, 050	73, 595, 550. 00	5. 25
9	002410		3, 490, 448	72, 636, 222. 88	5. 18
10	603589		1, 895, 410	66, 472, 028. 70	4. 74

1	600585		201, 105, 706. 69	29. 67
2	002410		177, 191, 682. 68	26. 14
3	601877		175, 414, 354. 32	25. 88
4	300308		164, 948, 944. 40	24. 34
5	300383		163, 234, 383. 60	24. 08

6	603039		161,924,460.55	23.89
7	300373		135,454,220.15	19.98
8	603960		135,057,937.08	19.93
9	002044		127,847,408.45	18.86
10	002258		123,227,534.27	18.18
11	603708		118,963,679.06	17.55
12	300685		113,948,885.74	16.81
13	603816		112,998,019.53	16.67
14	600486		110,639,203.50	16.32
15	002138		108,351,515.34	15.99
16	600867		106,425,058.95	15.70
17	600271		98,999,814.24	14.61
18	601933		98,608,030.46	14.55
19	300454		83,963,196.28	12.39
20	603096		80,106,162.72	11.82
21	300596		78,299,826.17	11.55
22	002372		77,190,919.67	11.39
23	300124		75,954,187.63	11.21
24	600887		71,090,197.00	10.49
25	603589		68,708,156.00	10.14
26	600276		63,182,915.20	9.32
27	603259		59,736,762.51	8.81
28	601633		58,336,677.35	8.61
29	002304		57,091,055.81	8.42
30	000895		53,589,697.26	7.91
31	000651		51,994,058.00	7.67
32	600519		49,854,603.00	7.36
33	000333		48,589,858.70	7.17
34	600690		48,589,813.83	7.17
35	002508		48,588,411.34	7.17
36	600570		46,272,595.34	6.83
37	000423		44,982,813.00	6.64
38	300618		37,891,238.00	5.59
39	603866		20,589,390.48	3.04
40	000418		17,759,202.00	2.62
41	600567		16,999,616.00	2.51

42	002027		16,758,865.69	2.47
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1	600585		188,622,165.72	27.83
2	603960		127,107,161.87	18.75
3	300308		125,007,923.31	18.44
4	000651		112,197,883.26	16.55
5	300685		103,546,916.11	15.28
6	002044		101,262,027.20	14.94
7	002410		98,211,714.87	14.49
8	600486		94,305,642.24	13.91
9	002304		94,038,463.74	13.87
10	002138		93,679,718.28	13.82
11	002258		89,530,892.04	13.21
12	002372		86,881,524.35	12.82
13	600867		86,066,853.22	12.70
14	603096		85,334,149.99	12.59
15	600690		85,180,909.16	12.57
16	002508		77,780,574.24	11.48
17	000333		74,772,951.87	11.03
18	603039		68,177,764.31	10.06
19	600887		64,410,313.83	9.50
20	300124		61,846,525.78	9.12
21	601633		57,154,474.71	8.43
22	300373		56,221,670.05	8.29
23	000895		51,188,085.34	7.55
24	600276		49,887,352.20	7.36
25	601877		49,255,691.70	7.27
26	603589		46,671,175.28	6.89
27	002027		46,138,060.61	6.81
28	600519		44,283,858.56	6.53
29	600570		42,732,361.88	6.30
30	002706		41,980,610.92	6.19
31	000423		40,347,091.00	5.95

32	300383		40,278,251.66	5.94
33	300618		37,554,830.02	5.54
34	603816		31,708,806.91	4.68
35	002310		28,776,381.26	4.25
36	600029		26,380,506.33	3.89
37	601111		23,265,784.12	3.43
38	603866		22,915,133.90	3.38
39	600703		22,753,584.12	3.36
40	603228		21,917,951.60	3.23
41	000418		16,968,538.22	2.50
42	600567		16,487,431.00	2.43

	3,722,777,584.08
	2,787,310,310.06

1		-	-
2		-	-
3		181,965,547.20	12.98
		181,965,547.20	12.98
4		-	-
5		-	-
6		-	-
7		114,258,684.60	8.15
8		-	-
9		-	-
10		296,224,231.80	21.14

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1	110032		509,140	60,699,670.80	4.33
2	180208	18 08	500,000	50,915,000.00	3.63
3	180207	18 07	400,000	40,096,000.00	2.86
4	180301	18 01	300,000	30,012,000.00	2.14
5	018005	1701	279,930	28,116,169.20	2.01

1		682, 876. 79
2		2, 507, 352. 31
3		-
4		6, 248, 110. 00
5		17, 674. 98
6		-
7		-
8		-
9		9, 456, 014. 08

1	110032		60, 699, 670. 80	4. 33
2	113009		27, 714, 969. 80	1. 98
3	110031		25, 844, 044. 00	1. 84

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	()					
A	16,835	75,708.02	1,074,973,658.33	84.34%	199,570,861.34	15.66%
E	1	823.56	0.00	0.00%	823.56	100.00%
	16,836	75,703.57	1,074,973,658.33	84.34%	199,571,684.90	15.66%

	A	20,332.12	0.00%
	E	0.00	0.00%
		20,332.12	0.00%

	A	0
	E	0
		0
	A	0
	E	0
		0

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	A	E
2008 6 19	511,032,952.17	–
	457,079,838.66	–
	1,302,761,625.20	2,167.94
:	485,296,944.19	1,344.38
"_"	–	–
	1,274,544,519.67	823.56

2018 9 7

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	1	1,742,083,795.14	26.78%	1,448,196.25	26.86%	-
	1	1,323,888,354.34	20.35%	1,100,544.77	20.41%	-
	1	807,666,959.12	12.41%	752,184.33	13.95%	-
	1	673,344,388.54	10.35%	559,752.85	10.38%	-
	1	512,294,569.96	7.87%	425,865.04	7.90%	-
	1	469,233,584.81	7.21%	343,149.43	6.36%	-
	1	287,964,165.86	4.43%	268,181.70	4.97%	-
	1	250,249,096.87	3.85%	157,983.05	2.93%	-
	2	249,004,431.83	3.83%	206,998.20	3.84%	-
	2	140,401,572.72	2.16%	88,635.66	1.64%	-
	1	36,223,227.52	0.56%	30,112.15	0.56%	-
	1	11,574,053.94	0.18%	9,621.00	0.18%	-
	1	1,799,078.02	0.03%	1,135.83	0.02%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

	-	-	-	-	-	-
	87,071,567.20	49.64%	-	-	-	-
	19,999,265.30	11.40%	-	-	-	-
	2,499,499.40	1.43%	-	-	-	-
	57,992,104.60	33.06%	-	-	-	-
	7,827,789.00	4.46%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

	-	-	-	-	-	-
	-	-	-	-	-	-
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		20%					
	1	2018 5 3 2018 5 27	68,959,354.20	223,102,835.57	233,075,301.23	58,986,888.54	4.63%
	-	-	-	-	-	-	-
1							
2							
3							